

Intertwining Operators for a Degenerate Double Affine Hecke Algebra and Multivariable Orthogonal Polynomials

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Abstract

Operators that intertwine representations of a degenerate version of the double affine Hecke algebra are introduced. Each of the representations is related to multivariable orthogonal polynomials associated with Calogero-Sutherland type models. As applications, raising operators and shift operators for such polynomials are constructed.

1 Introduction

There are intimate relations between quantum mechanics and special functions. Wavefunctions for some systems can explicitly be written in terms of suitable special functions. Recent studies on integrable quantum many-particle systems reveal that wavefunctions of some special cases can be written in terms of multivariable analogue of classical orthogonal polynomials [BF1, BF2, BF3, vD, Ka1, Ka2, So, UW]. In the present paper, we shall consider orthogonal polynomials associated with the quantum Calogero models confined in harmonic potential [Ca1, Ca2, Su1, Y]:

$$\mathcal{H}_A = \frac{1}{2} \sum_{j=1}^N \left(-\frac{\partial^2}{\partial x_j^2} + x_j^2 \right) + \sum_{j < k} \frac{\beta(\beta-1)}{(x_j - x_k)^2}, \quad (1.1)$$

$$\mathcal{H}_B = \frac{1}{2} \sum_{j=1}^N \left\{ -\frac{\partial^2}{\partial z_j^2} + z_j^2 + \frac{\gamma(\gamma-1)}{z_j^2} \right\} + \sum_{j < k} \left\{ \frac{\beta(\beta-1)}{(z_j - z_k)^2} + \frac{\beta(\beta-1)}{(z_j + z_k)^2} \right\}, \quad (1.2)$$

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where we assume that β is a non-negative integer. The subscripts “ A ”, “ B ” signify that this Hamiltonian is invariant under the action of the Weyl group of A_{N-1} -type or B_N -type respectively. (For the latter convenience, we use the letter “ z ” as the coordinates of the B_N -type model.) We remark that the model associated with the C_N -type Weyl group is equivalent to the B_N case, and D_N -type model is obtained by setting $\gamma = 0$. In these cases, polynomial part of wavefunctions can be regarded as multivariable generalization of the Hermite (A_{N-1} case) and Laguerre (B_N case) polynomials and has been studied by several authors [BF1, BF2, BF3, vD, Ka1, Ka2, So, UW].

Since special functions are related to representation theory, it may be challenging to investigate algebraic aspect of the multivariable orthogonal polynomials. In case of the Macdonald polynomials, it has been revealed that the algebraic structure behind the polynomials is affine Hecke algebras [Ch3, Ki, KN, M2]. Since the Jack polynomials can be regarded as a degenerate case of the Macdonald polynomials, their algebraic structure is a degenerate version of affine Hecke algebra [Ch1, Ch2].

In this paper, we will introduce intertwining operators between representations of the degenerate affine Hecke algebra. From this viewpoint, each of the models (1.1), (1.2) corresponds to individual representation of the degenerate affine Hecke algebra. So far there have been some works concerning representations of the algebra associated with (rational) Calogero-type models [BF2, BF3, UW]. However intertwiners between representation spaces have not been considered explicitly, though they are important to understand common algebraic structure of the models. Using the intertwiners, several results on the Jack polynomials can be mapped directly to those of the multivariable Hermite and Laguerre polynomials. As applications, we will construct raising operators and shift operators for such polynomials.

2 Dunkl-type operators and multivariable orthogonal polynomials

2.1 Jack polynomials and the Sutherland model

In this subsection, we define our notation and review the theory of symmetric and non-symmetric Jack polynomials [M1, O, KS]. There are several ways to characterize the Jack polynomials; Here we define them as eigenfunctions of some operators. We note that we restrict ourselves to the case associated with the A_{N-1} -type Weyl group since we only use such case.

In the paper [Du1], Dunkl has introduced differential-exchange operators, now called “Dunkl operators”, which are associated with root systems. For the A_{N-1} -type root system,

the operators are defined as

$$D_j^A = \frac{\partial}{\partial x_j} + \beta \sum_{k(\neq j)} \frac{1 - s_{jk}}{x_j - x_k} \quad (j = 1, \dots, N),$$

where s_{ij} are elements of the symmetric group \mathfrak{S}_N . An element s_{ij} acts on functions of x_1, \dots, x_N as an operator which permutes arguments x_i and x_j . We remark that the operators D_j preserve the space of polynomials of variables x_1, \dots, x_N which we denote $\mathbb{C}[x]$. These operators satisfy the following properties:

$$\begin{aligned} [D_i^A, D_j^A] &= 0, \\ s_{ij} D_j^A &= D_i^A s_{ij}, \quad s_{ij} D_k^A = D_k^A s_{ij} \quad (k \neq i, j), \\ [D_i^A, x_j] &= \delta_{ij} \left(1 + \beta \sum_{k(\neq i)} s_{ik} \right) - (1 - \delta_{ij}) \beta s_{ij}. \end{aligned}$$

Heckman introduced “global” Dunkl operators [He1], which are written as $x_j D_j^A$ in our notation. Heckman’s operators do not commute each other. Cherednik introduced another version of Dunkl operators that mutually commute [Ch1] (see also [BGHP, KS]):

$$\begin{aligned} \hat{D}_j^A &= x_j D_j^A + \beta \sum_{k(<j)} s_{jk} \\ &= x_j \frac{\partial}{\partial x_j} + \beta \sum_{k(<j)} \frac{x_k}{x_j - x_k} (1 - s_{jk}) + \beta \sum_{k(>j)} \frac{x_j}{x_j - x_k} (1 - s_{jk}) + \beta(j-1). \end{aligned} \quad (2.1)$$

The algebra generated by the elements $x_j^{\pm 1}$, \hat{D}_j^A and s_{ij} is isomorphic to the degenerate double affine Hecke algebra \mathfrak{H}' associated with the A_{N-1} -type root system [Ch1, Ch2]. We remark that the elements $x_j^{\pm 1}$, D_j^A and s_{ij} also generate \mathfrak{H}' since D_j^A and \hat{D}_j^A are related through (2.1).

We denote by \mathfrak{H}'_0 subalgebra of \mathfrak{H}' generated by \hat{D}_j^A and s_{ij} , which is isomorphic to the degenerate affine Hecke algebra. We further denote by $\tilde{\mathfrak{H}}'$ subalgebra of \mathfrak{H}' generated by x_j , \hat{D}_j^A and s_{ij} . In terms of generators, the defining relations are

$$\begin{aligned} [\hat{D}_i^A, \hat{D}_j^A] &= [x_i, x_j] = 0, \\ s_j^2 &= 1, \quad s_j s_{j+1} s_j = s_{j+1} s_j s_{j+1}, \\ [s_i, s_j] &= 0 \quad (|i - j| \neq 1), \\ x_i s_{ij} &= s_{ij} x_j, \quad x_i s_{jk} = s_{jk} x_i \quad (i \neq j, k), \\ \hat{D}_{j+1}^A s_j - s_j \hat{D}_j^A &= \beta, \quad s_j \hat{D}_{j+1}^A - \hat{D}_j^A s_j = \beta, \\ [s_i, \hat{D}_j^A] &= 0 \quad (j \neq i, i+1), \\ [\hat{D}_i^A, x_j] &= \begin{cases} -\beta x_j s_{ij} & (i > j), \\ x_i + \beta \left(\sum_{k(<i)} x_k s_{ik} + \sum_{k(>i)} x_i s_{ik} \right) & (i = j), \\ -\beta x_i s_{ij} & (i < j), \end{cases} \end{aligned}$$

where $s_j = s_{j,j+1}$ ($j = 1, \dots, n-1$) are the simple transpositions.

Since the operators \hat{D}_j^A commute each other, they can be diagonalized simultaneously by suitable choice of bases of $\mathbb{C}[x]$ [BGHP, O, KS]. Such basis is called *non-symmetric Jack polynomials*. To define the non-symmetric Jack polynomials, we first introduce the ordering \prec .

For two pairs $(\lambda, w), (\mu, w')$ where λ, μ are partitions and $w, w' \in \mathfrak{S}_N$, we define the ordering \prec as follows:

$$(\mu, w') \prec (\lambda, w) \iff \begin{cases} \text{(i)} & \mu <_{\text{D}} \lambda, \\ \text{(ii)} & \text{if } \mu = \lambda \text{ then } w' <_{\text{B}} w, \end{cases}$$

where $<_{\text{D}}$ is the dominance ordering for partitions [M1], and $<_{\text{B}}$ is the Bruhat ordering for the elements of \mathfrak{S}_N (see, for example, [Hu]).

Definition 2.1 ([BGHP, O, KS]) *An non-symmetric Jack polynomial $E_w^\lambda(x)$, labeled with the partition $\lambda = (\lambda_1, \dots, \lambda_N)$ and the element $w \in \mathfrak{S}_N$, is characterized by the following properties:*

$$\text{(i)} \quad E_w^\lambda(x) = x_w^\lambda + \sum_{(\mu, w') \prec (\lambda, w)} u_{ww'}^{\lambda\mu} x_{w'}^\mu,$$

$$\text{(ii)} \quad E_w^\lambda(x) \text{ is joint eigenfunction for the operators } \hat{D}_j^A,$$

where we have used the notation $x_w^\lambda = x_{w(1)}^{\lambda_1} \cdots x_{w(N)}^{\lambda_N}$.

We note that our definition of the non-symmetric Jack polynomials is slightly different from the one in the references cited above.

Since the action of \hat{D}_j^A on monomials x_w^λ are given by

$$\hat{D}_j^A x_w^\lambda = (w(\lambda + \beta\delta))_j x_w^\lambda + \sum_{(\mu, w') \prec (\lambda, w)} u_{ww'}^{\lambda\mu} x_{w'}^\mu, \quad (2.2)$$

with $\delta = (N-1, N-2, \dots, 0)$, the action of \hat{D}_j^A on the non-symmetric Jack polynomials can be evaluated as follows [BGHP, O, KS]:

$$\hat{D}_j^A E_w^\lambda(x) = (w(\lambda + \beta\delta))_j E_w^\lambda(x). \quad (2.3)$$

From physical viewpoint, the operators \hat{D}_j^A are related to the Sutherland model [Su2]:

$$\mathcal{H}_S = - \sum_{j=1}^N \frac{\partial^2}{\partial \theta_j^2} + \frac{1}{2} \sum_{j < k} \frac{\beta(\beta-1)}{\sin^2[(\theta_j - \theta_k)/2]}. \quad (2.4)$$

To see the relation to the Cherednik operators, we introduce “gauge-transformed” Hamiltonian $\widetilde{\mathcal{H}}_S$:

$$\begin{aligned} \widetilde{\mathcal{H}}_S &= \text{Res} \left(\sum_{j=1}^N \left\{ \hat{D}_j^A - \frac{\beta}{2}(N-1) \right\}^2 \right) \\ &= \sum_{j=1}^N \left(x_j \frac{\partial}{\partial x_j} \right)^2 + \beta \sum_{j < k} \frac{x_j + x_k}{x_j - x_k} \left(x_j \frac{\partial}{\partial x_j} - x_k \frac{\partial}{\partial x_k} \right) + \frac{\beta^2}{12} N(N^2 - 1), \end{aligned}$$

where $\text{Res } X$ means that action of X is restricted to symmetric functions of the variables x_1, \dots, x_N . If we make a kind of gauge transformation and a change of variables $x_j = \exp(i\theta_j)$, $\widetilde{\mathcal{H}}_S$ reduces to the Sutherland Hamiltonian (2.4):

$$\begin{aligned} \phi_S^{(\beta)} \circ \widetilde{\mathcal{H}}_S \circ (\phi_S^{(\beta)})^{-1} &= \sum_{j=1}^N \left(x_j \frac{\partial}{\partial x_j} \right)^2 - \beta(\beta-1) \sum_{j < k} \frac{2x_j x_k}{(x_j - x_k)^2} \\ &= - \sum_{j=1}^N \frac{\partial^2}{\partial \theta_j^2} + \frac{1}{2} \sum_{j < k} \frac{\beta(\beta-1)}{\sin^2[(\theta_j - \theta_k)/2]} = \mathcal{H}_S, \end{aligned}$$

where $\phi_S^{(\beta)}(x) = \prod_{j < k} |x_j - x_k|^\beta \prod_{j=1}^N x_j^{-\beta(N-1)/2}$ is the ground state wavefunction of the model. The symmetric Jack polynomials appear as polynomial part of wavefunctions for excited states.

Definition 2.2 ([M1]) *The symmetric Jack polynomials $J_\lambda^{(\beta)}(x)$ are characterized by the following properties:*

- (i) $J_\lambda(x) = m_\lambda(x) + \sum_{\mu(<_{\mathbb{D}} \lambda)} u_{\lambda\mu} m_\mu(x)$,
- (ii) $J_\lambda(x)$ are eigenfunctions of the transformed Hamiltonian $\widetilde{\mathcal{H}}_S$,

where m_λ are the monomial symmetric functions.

The symmetric Jack polynomials are obtained by symmetrizing E_w^λ , i.e.,

$$J_\lambda(x) = \frac{1}{\#\mathfrak{S}_N^\lambda} \prod_{v \in \mathfrak{S}_N^\lambda} v(E_w^\lambda),$$

where \mathfrak{S}_N^λ is a subgroup of \mathfrak{S}_N that preserve λ . This relation follows from the fact that the right hand side satisfies both of the defining properties of the Jack polynomials.

As wavefunctions of the Hamiltonian \mathcal{H}_S , the following scalar product is naturally introduced:

$$\langle f(x), g(x) \rangle_J^{(\beta)} = \oint \cdots \oint f(x) g(x^{-1}) \phi_S^{(\beta)}(x) \phi_S^{(\beta)}(x^{-1}) \frac{dx_1}{2\pi i x_1} \cdots \frac{dx_N}{2\pi i x_N},$$

where the integration contour is the unit circle in the complex plane. This scalar product can alternatively be written as

$$\langle f(x), g(x) \rangle_J^{(\beta)} = (-1)^{\beta N(N-1)/2} \left[f \bar{g} (\phi_S^{(\beta)})^2 \right]_0, \quad (2.5)$$

where $[\cdot]_0$ stands for the constant term and $\bar{g} = g(x^{-1})$. By a direct calculation, we see that the operators \hat{D}_j^A are self-adjoint with respect to the scalar product (2.5).

Proposition 2.3 ([M1]) *The Jack polynomials $J_\lambda(x)$ are pairwise orthogonal with respect to the scalar product (2.5).*

Proof. We first introduce generating function of symmetric commuting operators [BGHP, Ka1]:

$$\hat{\Delta}_J(u) = \prod_{j=1}^N (u + \hat{D}_j^A).$$

If we expand $\hat{\Delta}_J(u)$ as polynomial in u , the coefficients form a set of symmetric commuting operators which contains $\widetilde{\mathcal{H}}_S$. Using (2.3), we can evaluate the action of $\hat{\Delta}_J(u)$ on the Jack polynomials:

$$\hat{\Delta}_J(u) J_\lambda^{(\beta)}(x) = \prod_{j=1}^N \{u + \lambda_{N-j+1} + \beta(j-1)\} J_\lambda^{(\beta)}(x). \quad (2.6)$$

Since all the eigenvalues of $\hat{\Delta}_J(u)$ are distinct and the operator $\hat{\Delta}_J(u)$ is self-adjoint, we conclude that the Jack polynomials $J_\lambda(x)$ are pairwise orthogonal with respect to the scalar product (2.5). \square

The property below follows from the fact that the Jack polynomials form an orthogonal basis of the space of symmetric polynomials $\mathbb{C}[x]^{\mathfrak{S}_N}$:

$$\langle J_\lambda^{(\beta)}(x), m_\mu(x) \rangle_J^{(\beta)} = 0 \quad \text{for all } \mu <_D \lambda.$$

One can use this relation instead of the second property of Definition 2.2.

2.2 Multivariable Hermite polynomials and A_{N-1} -type Calogero model

We introduce an analogue of the creation and annihilation operators:

$$a_j^\dagger = \frac{1}{\sqrt{2}}(-D_j^A + x_j), \quad a_j = \frac{1}{\sqrt{2}}(D_j^A + x_j).$$

The commutation relations of these operators are the same as those of x_j and D_j^A by construction. We then make a gauge transformation on a_j^\dagger and a_j :

$$\begin{aligned} \tilde{a}_j^\dagger &= \tilde{\phi}_A^{-1} \circ a_j^\dagger \circ \tilde{\phi}_A \\ &= \frac{1}{\sqrt{2}} \left(-\frac{\partial}{\partial x_j} + 2x_j - \beta \sum_{k(\neq j)} \frac{1 - s_{jk}}{x_j - x_k} \right), \\ \tilde{a}_j &= \tilde{\phi}_A^{-1} \circ a_j \circ \tilde{\phi}_A \\ &= \frac{1}{\sqrt{2}} \left(\frac{\partial}{\partial x_j} + \beta \sum_{k(\neq j)} \frac{1 - s_{jk}}{x_j - x_k} \right), \end{aligned}$$

with $\tilde{\phi}_A = \prod_{k=1}^N \exp(-x_k^2/2)$. Since this transformation leaves the commutation relations unchanged, we can introduce the following isomorphism:

$$\rho^A(x_j) = \tilde{a}_j^\dagger, \quad \rho^A(D_j) = \tilde{a}_j, \quad \rho^A(s_{ij}) = s_{ij}.$$

It should be remarked that this mapping has already been appeared implicitly in [UW], however, treated only as an isomorphism of the algebra. To construct eigenstates of $\widetilde{\mathcal{H}}_A$, we should introduce intertwiner between two representations which will be discussed in the followings.

We can obtain a set of commuting operators by applying ρ^A to \hat{D}_j^A :

$$\tilde{h}_j^A = \rho^A(\hat{D}_j^A) = \tilde{a}_j^\dagger \tilde{a}_j + \beta \sum_{k(<j)} s_{jk}.$$

The mapping ρ^A gives another representation of $\tilde{\mathfrak{H}}'$ on $\mathbb{C}[x]$. We then introduce intertwining operator σ^A , which is a linear operator on $\mathbb{C}[x]$ such that

$$\sigma^A(f(x_1, \dots, x_N)) = f(\tilde{a}_1^\dagger, \dots, \tilde{a}_N^\dagger) \cdot 1 \quad \text{for all } f(x_1, \dots, x_N) \in \mathbb{C}[x].$$

The intertwiner σ^A enjoys the following property.

Theorem 2.4 $\sigma^A(Qf(x)) = \rho^A(Q)\sigma^A(f(x))$ for all $Q \in \tilde{\mathfrak{H}}'_0$, $f(x) \in \mathbb{C}[x]$.

Proof. Since both Q and $f(x)$ are elements of $\tilde{\mathfrak{H}}'$, it suffices to prove $\sigma^A(P \cdot 1) = \rho^A(P) \cdot 1$ for all $P \in \tilde{\mathfrak{H}}'$. We then note that every element P of $\tilde{\mathfrak{H}}'$ can be represented in the following form:

$$P = \sum_{\mathbf{n}} \sum_{w \in \mathfrak{S}_N} p_{\mathbf{n},w}(x) (\hat{D}^A)^{n_1} \dots (\hat{D}_N^A)^{n_N} w, \quad (2.7)$$

where $p_{\mathbf{n},w}(x)$ are some polynomials. Considering the action of (2.7) on 1, we have

$$P \cdot 1 = \sum_{\mathbf{n}(n_1=0)} \sum_{w \in \mathfrak{S}_N} p_{\mathbf{n},w}(x) \beta^{n_2} \dots ((N-1)\beta)^{n_N},$$

since $w \cdot 1 = 1$ for all $w \in \mathfrak{S}_N$ and $\hat{D}_j^A \cdot 1 = \beta(j-1)$ for all j . On the other hand, applying ρ^A to (2.7), we have

$$\rho^A(P) = \sum_{\mathbf{n}} \sum_{w \in \mathfrak{S}_N} p_{\mathbf{n},w}(\tilde{a}^\dagger) (\tilde{h}^A)^{n_1} \dots (\tilde{h}_N^A)^{n_N} w.$$

Since $\tilde{h}_j^A \cdot 1 = \beta(j-1)$ for all j , we conclude that $\sigma^A(P \cdot 1) = \rho^A(P) \cdot 1$ for all $P \in \tilde{\mathfrak{H}}'$. \square

The representation ρ^A is related to the A_{N-1} -type Calogero model. If we define $\widetilde{\mathcal{H}}_A$ as

$$\begin{aligned} \widetilde{\mathcal{H}}_A &= \text{Res} \left(\sum_{j=1}^N \tilde{h}_j^A \right) - \frac{\beta}{2} N(N-1) \\ &= \frac{1}{2} \sum_{j=1}^n \left(-\frac{\partial^2}{\partial x_j^2} + 2x_j \frac{\partial}{\partial x_j} \right) - \beta \sum_{j < k} \frac{1}{x_j - x_k} \left(\frac{\partial}{\partial x_j} - \frac{\partial}{\partial x_k} \right), \end{aligned}$$

we can obtain the A_{N-1} -type Calogero Hamiltonian (1.1) via gauge transformation:

$$\mathcal{H}_A = \phi_A^{(\beta)} \circ \widetilde{\mathcal{H}}_A \circ (\phi_A^{(\beta)})^{-1} + \frac{N}{2} + \frac{\beta}{2} N(N-1),$$

with $\phi_A^{(\beta)} = \prod_{j < k} |x_j - x_k|^\beta \prod_{j=1}^N \exp(-x_j^2/2)$ ground state wavefunction.

We then introduce scalar product for this case:

$$\langle f, g \rangle_H^{(\beta)} = \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} f(x) g(x) (\phi_A^{(\beta)})^2 dx_1 \cdots dx_N \quad (2.8)$$

By a direct calculation, we see that the operator \tilde{a}_j^\dagger is adjoint of \tilde{a}_j with respect to the scalar product (2.8) for all $j = 1, \dots, N$. Note that $x_j (= (\rho^A)^{-1}(\tilde{a}_j^\dagger))$ is not adjoint of $D_j (= (\rho^A)^{-1}(\tilde{a}_j))$ for the Jack case.

Multivariable Hermite polynomials are defined by using this scalar product [BF1, vD]. In fact, the definition in [BF1] and that in [vD] are slightly different. Here we shall follow [vD]:

Definition 2.5 ([vD]) *Multivariable Hermite polynomials $H_\lambda^{(\beta)}(x)$ are characterized by the following properties:*

- (i) $H_\lambda^{(\beta)}(x) = m_\lambda(x) + \sum_{\mu <_D \lambda} u_{\lambda\mu}^A m_\mu(x),$
- (ii) $\langle H_\lambda^{(\beta)}(x), m_\mu(x) \rangle_H^{(\beta)} = 0 \quad \text{for all } \mu <_D \lambda.$

Using the intertwiner σ^A , we can construct an operator representation of $H_\lambda^{(\beta)}(x)$.

Proposition 2.6 ([Ka1, UW]) *Multivariable Hermite polynomials $H_\lambda^{(\beta)}(x)$ are related to the Jack polynomials as follows:*

$$H_\lambda^{(\beta)}(x) = 2^{-|\lambda|/2} \sigma^A(J_\lambda^{(\beta)}(x)) = 2^{-|\lambda|/2} J_\lambda^{(\beta)}(\tilde{a}^\dagger) \cdot 1.$$

Proof. We can easily see that $2^{|\lambda|/2} J_\lambda(\tilde{a}_1^\dagger, \dots, \tilde{a}_N^\dagger) \cdot 1$ satisfy the condition (i) of Definition 2.5. Hence it suffices to show (ii). Applying σ^A to (2.6), we have

$$\hat{\Delta}_H(u) J_\lambda^{(\beta)}(\tilde{a}_1^\dagger, \dots, \tilde{a}_N^\dagger) \cdot 1 = \prod_{j=1}^N \{u + \lambda_{N-j+1} + \beta(j-1)\} J_\lambda^{(\beta)}(\tilde{a}_1^\dagger, \dots, \tilde{a}_N^\dagger) \cdot 1,$$

where we denote $\hat{\Delta}_H(u) = \rho^A(\hat{\Delta}_J(u)) = \prod_{j=1}^N (u + \tilde{h}_j^A)$. Since all the eigenvalues of $\hat{\Delta}_H(u)$ are distinct and the operator $\hat{\Delta}_H(u)$ are self-adjoint with respect to the scalar product (2.8), we conclude that the polynomials $J_\lambda^{(\beta)}(\tilde{a}^\dagger) \cdot 1$ are orthogonal with respect to the scalar product (2.8). On the other hand, one may know that the polynomials $J_\lambda^{(\beta)}(\tilde{a}^\dagger) \cdot 1$ form an orthogonal basis of $\mathbb{C}[x]^{\mathfrak{S}_N}$ by considering the leading term. It follows that $\langle J_\lambda^{(\beta)}(\tilde{a}^\dagger) \cdot 1, m_\mu \rangle_J^{(\beta)} = 0$ for all $\mu <_D \lambda$, which proves the theorem. \square

It should be noted that Ujino and Wadati [UW] have shown that $J_\lambda^{(\beta)}(\tilde{a}^\dagger) \cdot 1$ diagonalize the first two of the family of commuting operators that contains $\widetilde{\mathcal{H}}_A$. The proof given here is essentially the same as that given in [Ka1].

The scalar product $\langle \cdot, \cdot \rangle_{\mathbb{H}}^{(\beta)}$ induces another scalar product on $\mathbb{C}[x]$:

$$\langle \langle f(x), g(x) \rangle \rangle_A = \langle f(\tilde{a}^\dagger) \cdot 1, g(\tilde{a}^\dagger) \cdot 1 \rangle_{\mathbb{H}}^{(\beta)}.$$

This gives another example of scalar product which makes the Jack polynomials orthogonal. On the other hand, Dunkl [Du2] introduced the scalar product $\left[f(\hat{D}^A)g(x) \right]_0$. These scalar products coincide up to a constant factor:

$$\begin{aligned} \langle \langle f(x), g(x) \rangle \rangle_A &= \langle 1, f(\tilde{a})g(\tilde{a}^\dagger) \cdot 1 \rangle_{\mathbb{H}}^{(\beta)} \\ &= \langle 1, 1 \rangle_{\mathbb{H}}^{(\beta)} \left[f(\tilde{a})g(\tilde{a}^\dagger) \cdot 1 \right]_0 = \langle 1, 1 \rangle_{\mathbb{H}}^{(\beta)} \left[f(\hat{D}^A)g(x) \right]_0. \end{aligned}$$

We shall evaluate the value $\langle 1, 1 \rangle_{\mathbb{H}}^{(\beta)}$ in section 4.2. (See Proposition 4.8 below.)

2.3 Multivariable Laguerre polynomials and B_N -type Calogero model

Dunkl operators associated with the B_N -type root system are defined as follows [Du1, Y]:

$$D_j^B = \frac{\partial}{\partial z_j} + \beta \sum_{k(\neq j)} \left(\frac{1 - s_{jk}}{z_j - z_k} + \frac{1 - t_j t_k s_{jk}}{z_j + z_k} \right) + \gamma \frac{1 - t_j}{z_j}, \quad (2.9)$$

where s_{jk} and t_j are elements of the B_N -type Weyl group. An element s_{ij} acts as same as in the A_{N-1} -case and t_j acts as sign-change, i.e. replaces the coordinate z_j by $-z_j$. Commutation relations of the B_N -type Dunkl operators are

$$\begin{aligned} [D_i^B, D_j^B] &= 0, \\ [D_i^B, z_j] &= \delta_{ij} \left\{ 1 + \beta \sum_{k(\neq i)} (s_{ik} + t_i t_k s_{ik}) + 2\gamma t_j \right\} \\ &\quad - (1 - \delta_{ij}) \beta (s_{ij} - t_i t_k s_{ik}), \\ s_{ij} D_j^B &= D_i^B s_{ij}, \quad s_{ij} D_k^B = D_k^B s_{ij} \quad (k \neq i, j), \\ t_j D_j^B &= -D_i^B t_j, \quad t_j D_k^B = D_k^B t_j \quad (k \neq j). \end{aligned}$$

We then define Cherednik-type commuting operators associated with (2.9):

$$\hat{D}_j^B = z_j D_j^B + \beta \sum_{k(<j)} (s_{jk} + t_j t_k s_{ik}).$$

Note that the operators \hat{D}_j^B do *not* coincide with the Cherednik operators associated with the B_N -type Weyl group.

Lemma 2.7 *All of the operators \hat{D}_j^B , s_{ij} , t_j and z_j^2 preserve $\mathbb{C}[z_1^2, \dots, z_N^2]$.*

Proof. Only \hat{D}_j^B need to prove. We introduce the notation $\text{Res}^{(t)}(X)$ which means the action of the operator X is restricted to the functions with the symmetry $t_j f(z) = f(z)$.

Under this restriction, the action of the operator \hat{D}_j^B is reduced to the following form:

$$\begin{aligned} \text{Res}^{(t)}(\hat{D}_j^B) &= z_j \frac{\partial}{\partial z_j} + 2\beta \sum_{k(<j)} \frac{z_k^2}{z_j^2 - z_k^2} (1 - s_{jk}) \\ &\quad + 2\beta \sum_{k(>j)} \frac{z_j^2}{z_j^2 - z_k^2} (1 - s_{jk}) + 2\beta(j-1). \end{aligned} \quad (2.10)$$

Comparing (2.10) with (2.1), we find that $\text{Res}^{(t)}(\hat{D}_j^B)$ is equivalent to $2\hat{D}_j^A$ if we make a change of the variables $x_j = z_j^2/2$. Since \hat{D}_j^A preserve $\mathbb{C}[x]$, the operators \hat{D}_j^B preserve $\mathbb{C}[z^2]$. \square

From these facts, we can define representation ι of \mathfrak{H}' on $\mathbb{C}[z^2]$:

$$\iota(x_j) = \frac{1}{2}z_j^2, \quad \iota(\hat{D}_j^A) = \frac{1}{2}\hat{D}_j^B, \quad \iota(s_{ij}) = s_{ij}.$$

We now introduce creation and annihilation operators for the B_N case:

$$b_j^\dagger = \frac{1}{\sqrt{2}}(-D_j^B + z_j), \quad b_j = \frac{1}{\sqrt{2}}(D_j^B + z_j).$$

The commutation relations of these operators are the same as those of z_j and D_j^B by construction. We then make a gauge transformation on b_j^\dagger and b_j :

$$\begin{aligned} \tilde{b}_j^\dagger &= \tilde{\phi}_B^{-1} \circ b_j^\dagger \circ \tilde{\phi}_B \\ &= \frac{1}{\sqrt{2}} \left\{ -\frac{\partial}{\partial z_j} + 2z_j - \beta \sum_{k(\neq j)} \left(\frac{1-s_{jk}}{z_j - z_k} + \frac{1-t_j t_k s_{jk}}{z_j + z_k} \right) + \gamma \frac{1-t_j}{z_j} \right\}, \\ \tilde{b}_j &= \tilde{\phi}_B^{-1} \circ b_j \circ \tilde{\phi}_B \\ &= \frac{1}{\sqrt{2}} \left\{ \frac{\partial}{\partial z_j} + \beta \sum_{k(\neq j)} \left(\frac{1-s_{jk}}{z_j - z_k} + \frac{1-t_j t_k s_{jk}}{z_j + z_k} \right) + \gamma \frac{1-t_j}{z_j} \right\}, \end{aligned}$$

with $\tilde{\phi}_B = \prod_{k=1}^N \exp(-z_k^2/2)$. Since this transformation leaves the commutation relations unchanged, we can define the following algebra isomorphism:

$$\kappa(x_j) = \tilde{b}_j^\dagger, \quad \kappa(D_j^B) = \tilde{b}_j, \quad \kappa(s_{ij}) = s_{ij}, \quad \kappa(t_j) = t_j.$$

We then define the operators \tilde{h}_j^B as follows:

$$\tilde{h}_j^B = \kappa(\hat{D}_j^B) = \tilde{b}_j^\dagger \tilde{b}_j + \beta \sum_{k(<j)} (s_{jk} + t_j t_k s_{ik}).$$

Lemma 2.8 *The operators \tilde{h}_j^B and $(\tilde{b}_j^\dagger)^2$ preserve $\mathbb{C}[z_1^2, \dots, z_N^2]$.*

Proof. Since the operators D_j^B preserve $\mathbb{C}[z_1, \dots, z_N]$, it is clear that both \tilde{h}_j^B and $(\tilde{b}_j^\dagger)^2$ also preserve $\mathbb{C}[z_1, \dots, z_N]$. Then it suffices to prove $[t_i, \tilde{h}_j^B] = [t_i, (\tilde{b}_j^\dagger)^2] = 0$ for all i, j , which

can be proved by a direct calculation. \square

Using both ι and κ , we introduce another representation of $\tilde{\mathfrak{H}}'$ on $\mathbb{C}[z^2]$:

$$\rho^B(x_j) = \kappa(\iota(x_j)) = \frac{1}{2}(\tilde{b}_j^\dagger)^2, \quad \rho^B(\hat{D}_j^A) = \kappa(\iota(\hat{D}_j^A)) = \frac{1}{2}\tilde{h}_j^B, \quad \rho^B(s_{ij}) = s_{ij}.$$

We introduce a linear map of $\mathbb{C}[x]$ to $\mathbb{C}[z^2]$ by using ρ^B :

$$\sigma^B(f(x_1, \dots, x_N)) = f((\tilde{b}_1^\dagger)^2/2, \dots, (\tilde{b}_N^\dagger)^2/2) \cdot 1 \quad \text{for all } f(x_1, \dots, x_N) \in \mathbb{C}[x].$$

As in the A_{N-1} -case, the intertwiner σ^B enjoys the following property.

Theorem 2.9 $\sigma^B(Qf(x)) = \rho^B(Q)\sigma^B(f(x)) \cdot 1$ for all $Q \in \mathfrak{H}'_0$, $f(x_1, \dots, x_N) \in \mathbb{C}[x]$.

Proof is given in the same fashion as Theorem 2.4, so we omit details.

The operators \tilde{b}_j^\dagger and \tilde{b}_j are related to the B_N -type Calogero Hamiltonian (1.2); If we define $\tilde{\mathcal{H}}_B$ as

$$\begin{aligned} \tilde{\mathcal{H}}_B &= \text{Res} \left(\sum_{j=1}^N \tilde{h}_j^B \right) - \beta N(N-1) \\ &= \frac{1}{2} \sum_{j=1}^N \left(-\frac{\partial^2}{\partial z_j^2} + 2z_j \frac{\partial}{\partial z_j} - \frac{2\gamma}{z_j} \frac{\partial}{\partial z_j} \right) - 2\beta \sum_{j < k} \frac{1}{z_j^2 - z_k^2} \left(z_j \frac{\partial}{\partial z_j} - z_k \frac{\partial}{\partial z_k} \right), \end{aligned}$$

we can obtain the Hamiltonian (1.2) via gauge transformation:

$$\mathcal{H}_B = \phi_B^{(\beta)} \circ \tilde{\mathcal{H}}_B \circ (\phi_B^{(\beta)})^{-1} + \left(\frac{1}{2} + \gamma \right) N + \beta N(N-1),$$

with $\phi_B^{(\beta)} = \prod_{j < k} |z_j^2 - z_k^2|^\beta \prod_{j=1}^N |z_j|^\gamma \exp(-z_j^2/2)$ ground state wavefunction of (1.2).

Scalar product associated with this model is

$$\langle f(z), g(z) \rangle_L^{(\beta)} = \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} f(z)g(z)(\phi_B^{(\beta)})^2 dz_1 \cdots dz_N. \quad (2.11)$$

By a direct calculation, we can show that the operator \tilde{b}_j^\dagger is adjoint of \tilde{b}_j with respect to the scalar product (2.11), and hence the operator \tilde{h}_j^B is self-adjoint for all $j = 1, \dots, N$.

Now we define multivariable Laguerre polynomials [vD].

Definition 2.10 ([vD]) *Multivariable Laguerre polynomials $L_\lambda^{(\beta)}(z)$ are characterized by the following properties:*

- (i) $L_\lambda^{(\beta)}(z) = m_\lambda(z^2) + \sum_{\mu(<_D \lambda)} u_{\lambda\mu} m_\mu(z^2),$
- (ii) $\langle L_\lambda^{(\beta)}(z), m_\mu(z^2) \rangle_L^{(\beta)} = 0 \quad \text{for all } \mu <_D \lambda.$

We can construct an operator representation of $L_\lambda^{(\beta)}(z)$ by using the intertwiner σ^B .

Proposition 2.11 ([Ka2]) *Multivariable Laguerre polynomials $L_\lambda^{(\beta)}(z)$ are related to the Jack polynomials as follows:*

$$L_\lambda^{(\beta)}(z) = \sigma^B(J_\lambda^{(\beta)}(x)) = J_\lambda^{(\beta)}((\tilde{b}^\dagger)^2/2) \cdot 1.$$

One can prove this statement in the same way as Proposition 2.6, so we omit details.

3 Construction of raising operators

As is shown in the last section, the multivariable Hermite and Laguerre polynomials are expressed in terms of the Jack polynomials whose arguments are Dunkl-type operators. Some properties of the multivariable Hermite and Laguerre polynomials are obtained directly from those of the Jack polynomials simply by applying ρ^A or ρ^B . As an example, we will construct raising operators for the polynomials.

Lapointe and Vinet constructed raising operators for the Jack polynomials [LV]. Using their raising operators, they obtained Roderigues-type formula for the Jack polynomials. Raising operators for the multivariable Hermite polynomials have been constructed by Ujino and Wadati [UW]. The raising operators above are constructed by the use of Dunkl operators of Heckman-type (non-commutative).

On the other hand, Kirillov and Noumi gave another expression of raising operators by using Cherednik operators [KN]. In our notation, their raising operators are expressed as the following form:

$$B_m^J = \sum_{k_1 < \dots < k_m} x_{k_1} x_{k_2} \cdots x_{k_m} (\hat{D}_{k_1}^A + \beta(2 - k_1)) \\ \times (\hat{D}_{k_2}^A + \beta(3 - k_2)) \cdots (\hat{D}_{k_m}^A + \beta(m - k_m + 1)).$$

We recall a important property of these operators.

Theorem 3.1 ([KN]) *Action of the operators $B_m^J \in \tilde{\mathfrak{H}}'$ on the Jack polynomials are given by*

$$B_m^J J_\lambda^{(\beta)}(x) = \prod_{j=1}^m (\lambda_j + \beta(m - j + 1)) J_{\lambda + (1^m)}^{(\beta)}(x),$$

where $\lambda + (1^m) = (\lambda_1 + 1, \dots, \lambda_N + 1)$.

Applying σ^A or σ^B to B_m^J , we obtain raising operators for the Hermite-case or the Laguerre-case respectively:

$$B_m^H = \sum_{k_1 < \dots < k_m} \tilde{a}_{k_1}^\dagger \tilde{a}_{k_2}^\dagger \cdots \tilde{a}_{k_m}^\dagger (\tilde{h}_{k_1}^A + \beta(2 - k_1)) \\ \times (\tilde{h}_{k_2}^A + \beta(3 - k_2)) \cdots (\tilde{h}_{k_m}^A + \beta(m - k_m + 1)), \\ B_m^L = \sum_{k_1 < \dots < k_m} \tilde{b}_{k_1}^\dagger \tilde{b}_{k_2}^\dagger \cdots \tilde{b}_{k_m}^\dagger (\tilde{h}_{k_1}^B + \beta(2 - k_1)) \\ \times (\tilde{h}_{k_2}^B + \beta(3 - k_2)) \cdots (\tilde{h}_{k_m}^B + \beta(m - k_m + 1)).$$

Form the theorem 3.1 and the propositions 2.6, 2.11, it immediately follows that:

Proposition 3.2 (i) $B_m^H H_\lambda^{(\beta)}(x) = 2^{-m/2} \prod_{j=1}^m (\lambda_j + \beta(m - j + 1)) H_{\lambda + (1^m)}^{(\beta)}(x),$

(ii) $B_m^L L_\lambda^{(\beta)}(z) = \prod_{j=1}^m (\lambda_j + \beta(m - j + 1)) L_{\lambda + (1^m)}^{(\beta)}(z).$

Applying the raising operators repeatedly, one can obtain Rodorigues-type formulas for the multivariable Hermite and Laguerre polynomials:

$$H_{\lambda}^{(\beta)}(x) = 2^{|\lambda|/2} \prod_{(i,j) \in \lambda} (\lambda_i - j + \beta(\lambda'_j - i + 1))^{-1} (B_N^H)^{\lambda_N} (B_{N-1}^H)^{\lambda_{N-1} - \lambda_N} \dots (B_1^H)^{\lambda_1 - \lambda_2} \cdot 1,$$

$$L_{\lambda}^{(\beta)}(z) = \prod_{(i,j) \in \lambda} (\lambda_i - j + \beta(\lambda'_j - i + 1))^{-1} (B_N^L)^{\lambda_N} (B_{N-1}^L)^{\lambda_{N-1} - \lambda_N} \dots (B_1^L)^{\lambda_1 - \lambda_2} \cdot 1,$$

where $\lambda' = (\lambda'_1, \lambda'_2, \dots)$ is the conjugate partition to λ .

4 Construction of shift operators

In this section, we construct shift operators for the multivariable Hermite and Laguerre polynomials. Each of such shift operators are related to one of the scalar products (2.5), (2.8), (2.11) (see the theorems 4.2, 4.6 and 4.9 below). However properties related to scalar product cannot be obtained simply by applying ρ^A or ρ^B . It require a little more effort to construct shift operators.

4.1 Shift operators for the Jack polynomials

In this subsection, we review the method of constructing shift operators for the Jack polynomials by the use of the Cherednik operators. Our method is based on the lecture note of Kirillov Jr. [Ki]; All results given in this section can be obtained by taking limiting procedure on those of [Ki]. However, all proofs given here are algebraic and we avoid using limiting procedure so that we can apply the results to the Hermite and Laguerre cases.

Consider elements of \mathfrak{H}'_0 that have the following forms:

$$\begin{aligned} \mathcal{X} &= \prod_{i < j} (x_i - x_j), \\ \mathcal{Y}_j &= \prod_{i < j} (\beta - \hat{D}_i^A + \hat{D}_j^A), \\ \hat{\mathcal{Y}}_j &= \prod_{i < j} (-\beta - \hat{D}_i^A + \hat{D}_j^A). \end{aligned}$$

We note that these operators preserve $\mathbb{C}[x]$. From the defining relations of \mathfrak{H}'_0 , we know that

$$\begin{aligned} (s_j + 1)(-\beta - \hat{D}_j^A + \hat{D}_{j+1}^A) &= (-\beta - \hat{D}_{j+1}^A + \hat{D}_j^A)(s_j - 1), \\ (s_j - 1)(\beta - \hat{D}_j^A + \hat{D}_{j+1}^A) &= (\beta - \hat{D}_{j+1}^A + \hat{D}_j^A)(s_j + 1), \\ s_j(c - \hat{D}_j^A + \hat{D}_k^A)(c - \hat{D}_{j+1}^A + \hat{D}_k^A) &= (c - \hat{D}_j^A + \hat{D}_k^A)(c - \hat{D}_{j+1}^A + \hat{D}_k^A)s_j, \end{aligned} \tag{4.1}$$

with c arbitrary constant and $k \neq j, j+1$. Then, if we define $\mathbb{C}[x]^{\mathfrak{S}_N}$ and $\mathbb{C}[x]^{-\mathfrak{S}_N}$ as

$$\begin{aligned} \mathbb{C}[x]^{\mathfrak{S}_N} &= \{f(x) \in \mathbb{C}[x] \mid (s_j - 1)f(x) = 0\}, \\ \mathbb{C}[x]^{-\mathfrak{S}_N} &= \{f(x) \in \mathbb{C}[x] \mid (s_j + 1)f(x) = 0\}, \end{aligned}$$

we see that

$$\mathcal{X} \in \mathbb{C}[x]^{-\mathfrak{S}_N}, \quad \mathcal{Y}_J(\mathbb{C}[x]^{\mathfrak{S}_N}) = \mathbb{C}[x]^{-\mathfrak{S}_N}, \quad \hat{\mathcal{Y}}_J(\mathbb{C}[x]^{-\mathfrak{S}_N}) = \mathbb{C}[x]^{\mathfrak{S}_N}. \quad (4.2)$$

We now introduce shift operators for the Jack polynomials:

$$G_J = \mathcal{X}^{-1} \mathcal{Y}_J, \quad \hat{G}_J = \hat{\mathcal{Y}}_J \mathcal{X}.$$

The operators G_J and \hat{G}_J enjoy the following properties:

Lemma 4.1 ([Ki]) (i) $G_J J_{\lambda+\delta}^{(\beta)}, \hat{G}_J J_{\lambda}^{(\beta+1)} \in \mathbb{C}[x]^{\mathfrak{S}_N}$.

(ii) $G_J J_{\lambda+\delta}^{(\beta)} = c_{\lambda}^{(\beta+1)} m_{\lambda} + \text{“lower terms” with respect to } <_{\mathbb{D}},$
with $c_{\lambda}^{(\beta+1)} = \prod_{i < j} \{\lambda_{N-j+1} - \lambda_{N-i+1} + j - i + \beta(j - i - 1)\}$.

(iii) $\hat{G}_J J_{\lambda}^{(\beta+1)} = \tilde{c}_{\lambda}^{(\beta+1)} m_{\lambda+\delta} + \text{“lower terms” with respect to } <_{\mathbb{D}},$
with $\tilde{c}_{\lambda}^{(\beta+1)} = \prod_{i < j} \{\lambda_{N-j+1} - \lambda_{N-i+1} + j - i + \beta(j - i + 1)\}$.

Proof. (i) Follows from (4.2).

(ii) For the longest element w_0 of \mathfrak{S}_N , i.e. $w_0(j) = N - j + 1$, equation (2.2) reduces to

$$\hat{D}_j^A x_{w_0}^{\lambda} = (\lambda_{N-j+1} + \beta(j - 1)) x_{w_0}^{\lambda} + \sum_{(\mu, w') \prec (\lambda, w_0)} u_{w_0 w'}^{\lambda \mu} x_{w'}^{\mu}.$$

Using this relation, we can calculate the action of \mathcal{Y}_J :

$$\begin{aligned} \mathcal{Y}_J J_{\lambda+\delta}^{(\beta)} &= \prod_{i < j} (\beta - \hat{D}_i^A + \hat{D}_j^A) (x_{w_0}^{\lambda+\delta} + \text{“lower terms” with respect to } \prec) \\ &= c_{\lambda}^{(\beta+1)} x_{w_0}^{\lambda+\delta} + \text{“lower terms” with respect to } \prec. \end{aligned} \quad (4.3)$$

On the other hand, (4.2) implies that $\mathcal{Y}_J J_{\lambda+\delta}^{(\beta)}$ is divisible by \mathcal{X} . Together with (i), this concludes the proof.

(iii) Can also be proved in similar way. □

The following theorem implies that \hat{G}_J is, in a sense, adjoint of G_J :

Theorem 4.2 ([Ki]) For $f, g \in \mathbb{C}[x]^{\mathfrak{S}_N}$, $\langle G_J f, g \rangle_J^{(\beta+1)} = \langle f, \hat{G}_J g \rangle_J^{(\beta)}$.

To prove this theorem, we introduce symmetrizer \mathcal{P}_+ and anti-symmetrizer \mathcal{P}_- as

$$\mathcal{P}_+ = \frac{1}{\#\mathfrak{S}_N} \sum_{w \in \mathfrak{S}_N} w, \quad \mathcal{P}_- = \frac{1}{\#\mathfrak{S}_N} \sum_{w \in \mathfrak{S}_N} (-1)^{l(w)} w,$$

where $l(w)$ is the length of the element w . We further prepare a lemma.

Lemma 4.3 ([Ki]) $\mathcal{P}_-(\mathcal{Y}_J - \hat{\mathcal{Y}}_J) = \sum_j \hat{g}_j (\hat{D}_1^A, \dots, \hat{D}_N^A) (s_j - 1)$ for some $\hat{g}_j(x_1, \dots, x_N) \in \mathbb{C}[x]$.

It should be remarked that this lemma is a degenerate version of a lemma given in [Ki]. We will give a proof in Appendix A for reader's convenience.

Now we go back to the proof of Theorem 4.2.

Proof of Theorem 4.2. It is clear that \mathcal{P}_+ does not affect constant term of polynomials. Then, for $f, g \in \mathbb{C}[x]^{\mathfrak{S}_N}$, we know that

$$\begin{aligned}\langle G_J f, g \rangle_J^{(\beta+1)} &= (-1)^{(\beta+1)N(N-1)/2} \left[(\mathcal{X}^{-1} \mathcal{Y}_J f) \bar{g} (\phi_S^{(\beta+1)})^2 \right]_0 \\ &= (-1)^{(\beta+1)N(N-1)/2} \left[\mathcal{P}_+ \left((\mathcal{Y}_J f) \bar{g} \mathcal{X} (\phi_S^{(\beta)})^2 \right) \right]_0 \\ &= (-1)^{\beta N(N-1)/2} \left[\mathcal{P}_- (\mathcal{Y}_J f) \bar{g} \bar{\mathcal{X}} (\phi_S^{(\beta)})^2 \right]_0.\end{aligned}$$

From Lemma 4.3, we see that $\mathcal{P}_- (\mathcal{Y}_J - \hat{\mathcal{Y}}_J) f = 0$ for all $f \in \mathbb{C}[x]^{\mathfrak{S}_N}$. Hence we can replace \mathcal{Y}_J by $\hat{\mathcal{Y}}_J$:

$$\begin{aligned}\langle G_J f, g \rangle_J^{(\beta+1)} &= (-1)^{\beta N(N-1)/2} \left[\mathcal{P}_- (\hat{\mathcal{Y}}_J f) \bar{g} \bar{\mathcal{X}} (\phi_S^{(\beta)})^2 \right]_0 \\ &= \langle \hat{\mathcal{Y}}_J f, \mathcal{X} g \rangle_J^{(\beta)} = \langle f, \hat{G}_J g \rangle_J^{(\beta)}.\end{aligned}$$

In the last equality, we have used the self-adjointness of \hat{D}_J^A . \square

Using Theorem 4.2, we can evaluate the action of G_J and \hat{G}_J on the Jack polynomials.

Proposition 4.4 ([Ki]) $G_J J_{\lambda+\delta}^{(\beta)} = c_\lambda^{(\beta+1)} J_\lambda^{(\beta+1)}$, $\hat{G}_J J_\lambda^{(\beta+1)} = \tilde{c}_\lambda^{(\beta+1)} J_{\lambda+\delta}^{(\beta)}$, where the constants $c_\lambda^{(\beta)}$ and $\tilde{c}_\lambda^{(\beta)}$ are defined in Lemma 4.1.

Proof. Assume $\mu <_{\mathbb{D}} \lambda$. Then we have

$$\begin{aligned}\langle G_J J_{\lambda+\delta}^{(\beta)}, m_\mu \rangle_J^{(\beta)} &= \langle J_{\lambda+\delta}^{(\beta)}, \hat{G}_J m_\mu \rangle_J^{(\beta)} \\ &= \langle J_{\lambda+\delta}^{(\beta)}, m_{\mu+\delta} + \text{lower terms} \rangle_J^{(\beta)} = 0,\end{aligned}$$

where we have used Lemma 4.1 and Theorem 4.2. From this fact, along with Lemma 4.1 (ii), we see that $G_J J_{\lambda+\delta}^{(\beta)}$ coincides with $c_\lambda^{(\beta+1)} J_\lambda^{(\beta+1)}$. The latter can be proved in similar way. \square

With these preliminaries, it is possible to derive the following result.

Proposition 4.5 ([M1])

$$\langle J_\lambda^{(\beta)}, J_\lambda^{(\beta)} \rangle_J^{(\beta)} = N! \prod_{k=1}^{\beta} \prod_{i < j} \frac{\lambda_i - \lambda_j - k + \beta(j - i + 1)}{\lambda_i - \lambda_j + k + \beta(j - i - 1)}. \quad (4.4)$$

Proof. From Proposition 4.4, it follows that

$$\begin{aligned}\langle J_\lambda^{(\beta+1)}, J_\lambda^{(\beta+1)} \rangle_J^{(\beta+1)} &= \frac{1}{c_\lambda^{(\beta+1)}} \langle G J_{\lambda+\delta}^{(\beta)}, J_\lambda^{(\beta+1)} \rangle_J^{(\beta+1)} \\ &= \frac{1}{c_\lambda^{(\beta+1)}} \langle J_{\lambda+\delta}^{(\beta)}, \hat{G}_J J_\lambda^{(\beta+1)} \rangle_J^{(\beta)} = \frac{\tilde{c}_\lambda^{(\beta+1)}}{c_\lambda^{(\beta+1)}} \langle J_{\lambda+\delta}^{(\beta)}, J_{\lambda+\delta}^{(\beta)} \rangle_J^{(\beta)}.\end{aligned}$$

Applying this relation repeatedly, we have

$$\langle J_\lambda^{(\beta)}, J_\lambda^{(\beta)} \rangle_J^{(\beta)} = \prod_{k=0}^{\beta-1} \frac{\tilde{c}_{\lambda+k\delta}^{(\beta-k)}}{c_{\lambda+k\delta}^{(\beta-k)}} \langle J_{\lambda+\beta\delta}^{(\beta=0)}, J_{\lambda+\beta\delta}^{(\beta=0)} \rangle_S^{(\beta=0)},$$

which gives the desired result. \square

The norm formula (4.4) can be rewritten into the following form:

$$\langle J_\lambda^{(\beta)}, J_\lambda^{(\beta)} \rangle_J^{(\beta)} = \frac{(N\beta)!}{(\beta!)^N} \prod_{(i,j) \in \lambda} \frac{j-1+\beta(N-i+1)}{j+\beta(N-i)} \cdot \frac{\lambda_i-j+1+\beta(\lambda'_j-i)}{\lambda_i-j+\beta(\lambda'_j-i+1)}. \quad (4.5)$$

A proof of the equivalence between (4.4) and (4.5) is given in Appendix B.

4.2 Shift operators for the multivariable Hermite polynomials

In this section, we will construct shift operators for the multivariable Hermite polynomials. It should be noted that Heckman has constructed shift operators for the Hamiltonian H_A without harmonic potential [He2]. However, for the application to norm formulas, it is needed to compute actions of the shift operators on polynomials explicitly. Our method gives an unified and straightforward way to compute such actions.

To construct shift operators, we first introduce \mathcal{Y}_H and $\hat{\mathcal{Y}}_H$ as follows:

$$\begin{aligned}\mathcal{Y}_H &= \rho^A(\mathcal{Y}_J) = \prod_{i < j} (\beta - \tilde{h}_i^A + \tilde{h}_j^A), \\ \hat{\mathcal{Y}}_H &= \rho^A(\hat{\mathcal{Y}}_J) = \prod_{i < j} (-\beta - \tilde{h}_i^A + \tilde{h}_j^A).\end{aligned}$$

Using these operators, we define shift operators for the multivariable Hermite polynomials:

$$G_H = \mathcal{X}^{-1} \mathcal{Y}_H, \quad \hat{G}_H = \hat{\mathcal{Y}}_H \mathcal{X}.$$

We stress that we have used same \mathcal{X} as (4.1), and therefore $G_H \neq \rho^A(G_J)$, $\hat{G}_H \neq \rho^A(\hat{G}_J)$. This reflects the characteristics of the scalar products (2.5), (2.8).

If we apply ρ^A to (4.1), we have

$$\begin{aligned}(s_j + 1)(-\beta - \tilde{h}_j^A + \tilde{h}_{j+1}^A) &= (-\beta - \tilde{h}_{j+1}^A + \tilde{h}_j^A)(s_j - 1), \\ (s_j - 1)(\beta - \tilde{h}_j^A + \tilde{h}_{j+1}^A) &= (\beta - \tilde{h}_{j+1}^A + \tilde{h}_j^A)(s_j + 1), \\ s_j(c - \tilde{h}_j^A + \tilde{h}_k^A)(c - \tilde{h}_{j+1}^A + \tilde{h}_k^A) &= (c - \tilde{h}_j^A + \tilde{h}_k^A)(c - \tilde{h}_{j+1}^A + \tilde{h}_k^A)s_j,\end{aligned}$$

with c arbitrary constant and $k \neq j, j+1$. These relations imply that

$$\mathcal{Y}_H(\mathbb{C}[x]^{\mathfrak{S}_N}) = \mathbb{C}[x]^{-\mathfrak{S}_N}, \quad \hat{\mathcal{Y}}_H(\mathbb{C}[x]^{-\mathfrak{S}_N}) = \mathbb{C}[x]^{\mathfrak{S}_N}. \quad (4.6)$$

Furthermore, if we apply σ^A to (4.3), we see that

$$\mathcal{Y}_H H_{\lambda+\delta}^{(\beta)} = c_\lambda^{(\beta+1)} x_{w_0}^{\lambda+\delta} + \text{“lower terms” with respect to } \prec. \quad (4.7)$$

For the proof of the shift relations for the Jack polynomials (Proposition 4.4), Theorem 4.2 played a crucial role. Here we state analogous result for Hermite case:

Theorem 4.6 For $f, g \in \mathbb{C}[x]^{\mathfrak{S}_N}$, $\langle G_H f, g \rangle_H^{(\beta+1)} = \langle f, \hat{G}_H g \rangle_H^{(\beta)}$.

Proof. The proof is similar to that of Theorem 4.2. For $f, g \in \mathbb{C}[x]^{\mathfrak{S}_N}$, we know that

$$\langle G_H f, g \rangle_H^{(\beta+1)} = \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} \mathcal{P}_-(\mathcal{Y}_H f) g \mathcal{X}(\phi_A^{(\beta)})^2 dx_1 \cdots dx_N.$$

On the other hand, applying ρ^A to Lemma 4.3, we obtain

$$\mathcal{P}_-(\mathcal{Y}_H - \hat{\mathcal{Y}}_H) = \sum_j \hat{g}_j(\tilde{a}_1^\dagger, \dots, \tilde{a}_N^\dagger)(s_j - 1) \quad \text{for some } \hat{g}_j(x_1, \dots, x_N) \in \mathbb{C}[x].$$

From this relation, we find that $\mathcal{P}_-(\mathcal{Y}_H - \hat{\mathcal{Y}}_H)f = 0$ for all $f \in \mathbb{C}[x]^{\mathfrak{S}_N}$. Hence we can replace \mathcal{Y}_H by $\hat{\mathcal{Y}}_H$:

$$\begin{aligned} \langle G_H f, g \rangle_H^{(\beta+1)} &= \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} \mathcal{P}_-(\hat{\mathcal{Y}}_H f) g \mathcal{X}(\phi_A^{(\beta)})^2 dx_1 \cdots dx_N \\ &= \langle \hat{\mathcal{Y}}_H f, \mathcal{X} g \rangle_H^{(\beta)} = \langle f, \hat{G}_H g \rangle_H^{(\beta)} \end{aligned}$$

In the last equality, we have used the self-adjointness of the operator \tilde{h}_j^A . \square

Now we are in position to state that:

Proposition 4.7 $G_H H_{\lambda+\delta}^{(\beta)} = c_\lambda^{(\beta+1)} H_\lambda^{(\beta+1)}$, $\hat{G}_H H_\lambda^{(\beta+1)} = \tilde{c}_\lambda^{(\beta+1)} H_{\lambda+\delta}^{(\beta)}$, where the constants $c_\lambda^{(\beta)}$ and $\tilde{c}_\lambda^{(\beta)}$ are defined in Lemma 4.1.

Proof. From (4.6) and (4.7), we know that $(c_\lambda^{(\beta+1)})^{-1} G_H H_{\lambda+\delta}^{(\beta)}$ satisfies the first condition of Definition 2.5. So it suffice to prove the orthogonality which can be shown in the same way as Proposition 4.4. The second equation can be proved in similar way. \square

Using Proposition 4.7 and Theorem 4.6, we can prove the norm formula for $H_\lambda^{(\beta)}$.

Proposition 4.8 ([BF1, vD])

$$\begin{aligned} \langle H_\lambda^{(\beta)}, H_\lambda^{(\beta)} \rangle_H^{(\beta)} &= \frac{\pi^{N/2} N!}{2^{|\lambda| + \beta N(N-1)/2}} \\ &\times \prod_{j=1}^N (\lambda_j + \beta(N-j))! \prod_{k=1}^{\beta} \prod_{i < j} \frac{\lambda_i - \lambda_j - k + \beta(j-i+1)}{\lambda_i - \lambda_j + k + \beta(j-i-1)}, \end{aligned} \quad (4.8)$$

where $|\lambda| = \sum_j \lambda_j$.

Proof. Using Proposition 4.7 and Theorem 4.6, we see that

$$\langle H_\lambda^{(\beta+1)}, H_\lambda^{(\beta+1)} \rangle_{\mathbb{H}}^{(\beta+1)} = \frac{\tilde{c}_\lambda^{(\beta+1)}}{c_\lambda^{(\beta+1)}} \langle H_{\lambda+\delta}^{(\beta)}, H_{\lambda+\delta}^{(\beta)} \rangle_{\mathbb{H}}^{(\beta)}.$$

On the other hand, since $H_\lambda^{(\beta=0)}(x)$ is direct product of the (one-variable) Hermite polynomials, one can evaluate the norm easily:

$$\langle H_\lambda^{(\beta=0)}, H_\lambda^{(\beta=0)} \rangle_{\mathbb{H}}^{(\beta=0)} = \frac{\pi^{N/2} \cdot \#\mathfrak{S}_N^\lambda}{2^{|\lambda|}} \prod_{j=1}^N \lambda_j!.$$

Using these relations, one arrives at the formula above. \square

The norm formula (4.8) can be rewritten into the following form [BF1]:

$$\begin{aligned} \langle H_\lambda^{(\beta)}, H_\lambda^{(\beta)} \rangle_{\mathbb{H}}^{(\beta)} &= \frac{\pi^{N/2}}{2^{|\lambda|+\beta N(N-1)/2}} \cdot \frac{\prod_{j=1}^N (j\beta)!}{(\beta!)^N} \\ &\times \prod_{(i,j) \in \lambda} \frac{\{j-1+\beta(N-i+1)\} \{\lambda_i-j+1+\beta(\lambda'_j-i)\}}{\lambda_i-j+\beta(\lambda'_j-i+1)}. \end{aligned}$$

It should be remarked that other proofs of these formulas have been given via limiting procedure [BF1, vD].

4.3 Shift operators for the multivariable Laguerre polynomials

We first define \mathcal{X}_L , \mathcal{Y}_L and $\hat{\mathcal{Y}}_L$ as follows:

$$\begin{aligned} \mathcal{X}_L &= \prod_{i < j} (z_i^2 - z_j^2), \\ \mathcal{Y}_L &= \rho^B(\mathcal{Y}_J) = \prod_{i < j} (\beta - \tilde{h}_i^B/2 + \tilde{h}_j^B/2), \\ \hat{\mathcal{Y}}_L &= \rho^B(\hat{\mathcal{Y}}_J) = \prod_{i < j} (-\beta - \tilde{h}_i^B/2 + \tilde{h}_j^B/2). \end{aligned}$$

After same discussion as in the previous subsection, we see that

$$\mathcal{Y}_L \left(\mathbb{C}[z^2]^{\mathfrak{S}_N} \right) = \mathbb{C}[z^2]^{-\mathfrak{S}_N}, \quad \hat{\mathcal{Y}}_L \left(\mathbb{C}[z^2]^{-\mathfrak{S}_N} \right) = \mathbb{C}[z^2]^{\mathfrak{S}_N}, \quad (4.9)$$

and

$$\mathcal{Y}_L L_{\lambda+\delta}^{(\beta)} = c_\lambda^{(\beta+1)} z_{w_0}^{2(\lambda+\delta)} + \text{“lower terms” with respect to } \prec. \quad (4.10)$$

Now we define the shift operators for Laguerre case:

$$G_L = \mathcal{X}_L^{-1} \mathcal{Y}_L, \quad \hat{G}_L = \hat{\mathcal{Y}}_L \mathcal{X}_L.$$

These operators enjoy the following properties:

Theorem 4.9 For $f, g \in \mathbb{C}[z^2]^{\mathfrak{S}_N}$, $\langle G_L f, g \rangle_L^{(\beta+1)} = \langle f, \hat{G}_L g \rangle_L^{(\beta)}$.

Proof. The proof for this case is also similar to that of Theorem 4.2. For $f, g \in \mathbb{C}[z^2]^{\mathfrak{S}_N}$, we know that

$$\langle G_L f, g \rangle_L^{(\beta+1)} = \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} \mathcal{P}_-(\mathcal{Y}_L f) g \mathcal{X}_L(\phi_B^{(\beta)})^2 dz_1 \cdots dz_N.$$

On the other hand, applying ρ^B to Lemma 4.3, we find that

$$\mathcal{P}_-(\mathcal{Y}_L - \hat{\mathcal{Y}}_L) = \sum_j \hat{g}_j(\tilde{b}_1^\dagger, \dots, \tilde{b}_N^\dagger)(s_j - 1) \quad \text{for some } \hat{g}_j(x_1, \dots, x_N) \in \mathbb{C}[x].$$

From this relation, we see that $\mathcal{P}_-(\mathcal{Y}_L - \hat{\mathcal{Y}}_L)f = 0$ for all $f \in \mathbb{C}[z^2]^{\mathfrak{S}_N}$. Hence we can replace \mathcal{Y}_L by $\hat{\mathcal{Y}}_L$:

$$\begin{aligned} \langle G_H f, g \rangle_L^{(\beta+1)} &= \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} \mathcal{P}_-(\hat{\mathcal{Y}}_L f) g \mathcal{X}_L(\phi_A^{(\beta)})^2 dz_1 \cdots dz_N \\ &= \langle \hat{\mathcal{Y}}_L f, \mathcal{X}_L g \rangle_L^{(\beta)} = \langle f, \hat{G}_L g \rangle_L^{(\beta)} \end{aligned}$$

In the last equality, we have used the self-adjointness of the operator \tilde{h}_j^B . \square

We then state the following results:

Proposition 4.10 $G_L L_{\lambda+\delta}^{(\beta)} = c_\lambda^{(\beta+1)} L_\lambda^{(\beta+1)}$, $\hat{G}_L L_\lambda^{(\beta+1)} = \tilde{c}_\lambda^{(\beta+1)} L_{\lambda+\delta}^{(\beta)}$, where the constants $c_\lambda^{(\beta)}$ and $\tilde{c}_\lambda^{(\beta)}$ are defined in Lemma 4.1.

Proof. From (4.9) and (4.10), we know that $(c_\lambda^{(\beta+1)})^{-1} G_L L_{\lambda+\delta}^{(\beta)}$ satisfies the first condition of Definition 2.10 up to a constant factor. So it suffice to prove the orthogonality which can be shown in the same way as Proposition 4.4. The second equation can be proved in similar way. \square

Using Proposition 4.10 and Theorem 4.9, we can prove the norm formula for $L_\lambda^{(\beta)}$.

Proposition 4.11 ([BF1, vD])

$$\begin{aligned} \langle L_\lambda^{(\beta)}, L_\lambda^{(\beta)} \rangle_L^{(\beta)} &= N! \prod_{j=1}^N (\lambda_j + \beta(N-j))! \\ &\times \prod_{j=1}^N \Gamma(\lambda_j + \beta(N-j) + \gamma + 1/2) \prod_{k=1}^{\beta} \prod_{i < j} \frac{\lambda_i - \lambda_j - k + \beta(j-i+1)}{\lambda_i - \lambda_j + k + \beta(j-i-1)} \end{aligned} \quad (4.11)$$

where $\Gamma(\cdot)$ denotes the gamma function.

Proof. The proof of this proposition is similar to the Hermite case. We only note the following formula for the case $\beta = 0$:

$$\langle L_\lambda^{(\beta=0)}, L_\lambda^{(\beta=0)} \rangle_H^{(\beta=0)} = (\#\mathfrak{S}_N^\lambda) \prod_{j=1}^N \{\lambda_j! \cdot \Gamma(\lambda_j + \gamma + 1/2)\},$$

which follows from the norm formula of the one-variable Laguerre polynomials. \square

The norm formula (4.11) can be rewritten into the following form [BF1]:

$$\begin{aligned} \langle L_\lambda^{(\beta)}, L_\lambda^{(\beta)} \rangle_H^{(\beta)} &= \frac{\prod_{j=1}^N (j\beta)!}{(\beta!)^N} \prod_{j=1}^N \Gamma(\lambda_j + \beta(N-j) + \gamma + 1/2) \\ &\times \prod_{(i,j) \in \lambda} \frac{\{j-1 + \beta(N-i+1)\} \{\lambda_i - j + 1 + \beta(\lambda'_j - i)\}}{\lambda_i - j + \beta(\lambda'_j - i + 1)}. \end{aligned}$$

It should be remarked that other proofs of these formulas have been given via limiting procedure [BF1, vD].

5 Concluding remarks

In this paper, we have constructed the intertwining operators that map the Jack polynomials to the multivariable Hermite and Laguerre polynomials.

We restrict ourselves to symmetric polynomials though the operators σ^A and σ^B are applicable to non-symmetric case, i.e. we can obtain the non-symmetric counterparts of the multivariable Hermite and Laguerre polynomials:

$$E_w^{(H)\lambda}(x) = 2^{-|\lambda|/2} E_w^\lambda(\tilde{a}^\dagger) \cdot 1, \quad E_w^{(L)\lambda}(z) = E_w^\lambda((\tilde{b}^\dagger)^2/2) \cdot 1.$$

Baker and Forrester named these polynomials non-symmetric Hermite and Laguerre polynomials respectively, and studied their properties [BF2, BF3]. We note that some of their results may be obtained directly from the corresponding properties of the Jack polynomials by applying the intertwiners.

Our constructs are based on the degenerate double affine Hecke algebra, so it is expected that the results given here extend to non-degenerate, i.e. q -deformed case. As van Diejen [vD] already proposed q -difference counterpart of the Hamiltonians \mathcal{H}_A and \mathcal{H}_B , it would be nice to clarify algebraic structure of the q -cases. We hope to report on them in the near future.

Appendices

Appendix A: Proof of Lemma 4.3

In Appendix A, we will give a proof of Lemma 4.3. We remark again that the proof given in this section is a limiting case of [Ki].

We begin with seeing some properties of the anti-symmetrizer.

Lemma A.1 ([Ki]) (i) *The anti-symmetrizer \mathcal{P}_- is divisible by $1 + (-1)^{l(w_0)} w_0$ both on the left and on the right.*

- (ii) For all $j = 1, \dots, N-1$, the anti-symmetrizer \mathcal{P}_- is divisible by $1 - s_j$ both on the left and on the right.

Proof. (i) \mathfrak{S}_N can be divided into pairs (w, ww_0) . Then, rewriting into the summation over such pairs, we have

$$\begin{aligned}\mathcal{P}_- &= \sum_{(w, ww_0)} \{(-1)^{l(w)}w + (-1)^{l(ww_0)}ww_0\} \\ &= \sum_{(w, ww_0)} (-1)^{l(w)}w \{1 + (-1)^{l(w_0)}w_0\}.\end{aligned}$$

Divisibility on the left is proved similarly.

- (ii) Can also be proved by similar discussion. \square

From Lemma A.1 (ii), we know that $\text{Ker } \mathcal{P}_- \supset \sum_j \text{Ker } (1 - s_j)$. To describe kernel of the anti-symmetrizer, we first investigate kernels of $1 - s_j$ and their union.

Lemma A.2 ([Ki]) (i) Let V is a representation of \mathfrak{S}_N , and denote $V_j = \text{Ker } (1 - s_j)$, $V' = \sum_j V_j$. Then V' is \mathfrak{S}_N -invariant.

- (ii) Assume V is a finite-dimensional irreducible representation of \mathfrak{S}_N . Then we have

$$V' = \begin{cases} 0 & (\text{if } V \text{ is the sign representation}), \\ V & (\text{otherwise}). \end{cases}$$

Proof. (i) From the definition of V_j , it follows that $s_j(s_i v) = s_i v$ for all $v \in s_i V_j$. If we introduce $v_{\pm} = (v \pm s_i v)/2$, we see that $s_j(v_+ - v_-) = v_+ - v_-$ which means $v_+ - v_- \in V_j$. Since $v_+ \in V_i$ by definition, we obtain $v = v_+ + v_- \in V_i + V_j$. This leads to $s_i V_j \subset V_i + V_j$, which concludes the proof.

(ii) From (i), it follows that V' is a subrepresentation. Due to the irreducibility, V' can be either 0 or V . If $V' = 0$, then we have $V_j = 0$ for all j . This means that $1 - s_j$ is invertible, i.e. for all $v \in V$, there exists u such that $v = (1 - s_j)u$. Then we obtain $s_j v = -v$ for all $v \in V$, i.e. V is the sign representation. \square

From Lemma A.2(ii), it immediately follows:

$$\text{Ker } \mathcal{P}_- = \sum_j \text{Ker } (1 - s_j)$$

for any finite-dimensional representation of \mathfrak{S}_N . Note this identity also holds for the representation of \mathfrak{S}_N in the space of polynomials $\mathbb{C}[x]$, since this representation is a direct sum of finite-dimensional representations.

We now introduce operators \hat{s}_j as

$$\hat{s}_j = s_j + \beta \frac{s_j - 1}{x_j - x_{j+1}}.$$

Using these operators, we can define another representation of the degenerate affine Hecke algebra \mathfrak{H}'_0 on $\mathbb{C}[x]$:

$$\rho'(\hat{D}_j^A) = x_j, \quad \rho'(s_j) = \hat{s}_j.$$

Using the isomorphism ρ' , we introduce deformed anti-symmetrizer $\mathcal{P}_-^{(\beta)}$ as

$$\mathcal{P}_-^{(\beta)} = \rho'(\mathcal{P}_-) = \frac{1}{\#\mathfrak{S}_N} \sum_{w \in \mathfrak{S}_N} (-1)^{l(w)} \hat{w},$$

where $\hat{w} = \rho'(w)$.

Lemma A.3 ([Ki]) $\text{Ker } \mathcal{P}_-^{(\beta)} = \text{Ker } \mathcal{P}$ for the action of $\mathcal{P}_-^{(\beta)}$ in $\mathbb{C}[x]$:

Proof. By similar discussion to Proposition A.1, we know that $\mathcal{P}_-^{(\beta)}$ is divisible by $\hat{s}_j - 1$ both on the left and on the right for every $j = 1, \dots, N-1$. Hence we have

$$\text{Ker } \mathcal{P}_-^{(\beta)} \supset \sum_j \text{Ker } (1 - \hat{s}_j) = \sum_j \text{Ker } (1 - s_j) = \text{Ker } \mathcal{P}, \quad (\text{A.1})$$

and thus $\dim(\text{Ker } \mathcal{P}_-^{(\beta)}) \geq \dim(\text{Ker } \mathcal{P}_-)$. On the other hand, if we denote $\mathbb{C}[x]_n$ as space of polynomials of order n , it is clear that $\mathcal{P}_-^{(\beta)}$ preserves $\mathbb{C}[x]_n$. Since $\dim(\text{Ker } \mathcal{P}_-^{(\beta)})$ can not decrease under specialization, it follows that $\dim(\text{Ker } \mathcal{P}_-^{(\beta)}) \leq \dim(\text{Ker } \mathcal{P}_-^{(\beta=0)}) = \dim(\text{Ker } \mathcal{P}_-)$ and hence we have

$$\dim(\text{Ker } \mathcal{P}_-^{(\beta)}) = \dim(\text{Ker } \mathcal{P}_-). \quad (\text{A.2})$$

Thus it follows from (A.1) and (A.2) that $\text{Ker } \mathcal{P}_-^{(\beta)} = \text{Ker } \mathcal{P} = \sum_j \text{Ker } (1 - s_j)$. \square

We then define \mathcal{Y}' and $\hat{\mathcal{Y}}'$ as

$$\begin{aligned} \mathcal{Y}' &= \rho'(\mathcal{Y}_J) = \prod_{i < j} (\beta - x_i + x_j), \\ \hat{\mathcal{Y}}' &= \rho'(\hat{\mathcal{Y}}_J) = \prod_{i < j} (-\beta - x_i + x_j). \end{aligned}$$

Lemma A.4 ([Ki])

$$\mathcal{P}_-(\mathcal{Y}' - \hat{\mathcal{Y}}')f = 0 \quad \text{for all } f \in \mathbb{C}[x]^{\mathfrak{S}_N}.$$

Proof. We can show that

$$(1 + (-1)^{N(N-1)/2} w_0)(\mathcal{Y}' - \hat{\mathcal{Y}}') = (\mathcal{Y}' - \hat{\mathcal{Y}}')(1 - w_0).$$

by the direct calculation. Considering the action on $\mathbb{C}[x]^{\mathfrak{S}_N}$, we have

$$(1 + (-1)^{N(N-1)/2} w_0)(\mathcal{Y}' - \hat{\mathcal{Y}}')f = 0,$$

for all $f \in \mathbb{C}[x]^{\mathfrak{S}_N}$. Using this formula and Proposition A.1 (i), we obtain the desirous result. \square

From Lemma A.3 and Lemma A.4, we know that

$$\mathcal{P}_-^{(\beta)}(\mathcal{Y}' - \hat{\mathcal{Y}}')f = 0 \quad \text{for all } f \in \mathbb{C}[x]^{\mathfrak{S}_N}.$$

On the other hand, the following statement can easily be proved:

Lemma A.5 *Let \hat{A} be a operator of the form, $\hat{A} = \sum_{w \in \mathfrak{S}_N} g_w \hat{w}$ with $g_w \in \mathbb{C}[x]$. If $\hat{A}f = 0$ for all $f \in \mathbb{C}[x]^{\mathfrak{S}_N}$, then \hat{A} can be represented in the following form:*

$$\hat{A} = \sum_j \hat{g}_j (\hat{s}_j - 1) \quad \text{for some } \hat{g}_j \in \mathbb{C}[x]^{\mathfrak{S}_N}.$$

Proof. The operator \hat{A} can be rewritten as

$$\hat{A} = \sum_{j_1, \dots, j_k} \hat{g}'_{j_1, \dots, j_k} (\hat{s}_{j_1} - 1) \cdots (\hat{s}_{j_k} - 1) + \hat{g}'_0 \quad \text{for some } \hat{g}'_{j_1, \dots, j_k} \in \mathbb{C}[x].$$

Then the assumption of the proposition means $\hat{g}'_0 = 0$, which gives the desirous result. \square

Applying Lemma A.5 to Lemma A.4, we conclude that

$$\mathcal{P}_-^{(\beta)}(\mathcal{Y}' - \hat{\mathcal{Y}}') = \sum_j \hat{g}_j(x_1, \dots, x_N) (\hat{s}_j - 1) \quad \text{for some } \hat{g}_j(x_1, \dots, x_N) \in \mathbb{C}[x]. \quad (\text{A.3})$$

Applying $(\rho')^{-1}$ completes the proof of Lemma 4.3.

Appendix B: Equivalence of the two expressions for the norm formula

In Appendix B, we will give a proof of equivalence between two expressions of the norm formulas. We first begin with considering the Jack case.

Let λ be a partitions satisfying the following conditions (see Figure 1 below):

$$\begin{aligned} \lambda_{p-1} &> \lambda_p = \cdots = \lambda_{p+r_1-1} > \lambda_{p+r_1} = \cdots = \lambda_{p+r_1+r_2-2} \\ &> \cdots > \lambda_{p+r_1+\cdots+r_{m-1}} = \cdots = \lambda_{p+r_1+\cdots+r_m-1} > \lambda_{p+r_1+\cdots+r_m} = \cdots = 0, \\ \lambda'_1 &= \cdots = \lambda'_{s_1} > \lambda'_{s_1+1} = \cdots = \lambda'_{s_1+s_2} \\ &> \cdots > \lambda'_{s_1+\cdots+s_{m-1}+1} = \cdots = \lambda'_{s_1+\cdots+s_m} > \lambda'_{s_1+\cdots+s_m} = \cdots = 0. \end{aligned}$$

We further define μ as $\mu = (\lambda_1, \dots, \lambda_p + 1, \dots, \lambda_N)$.

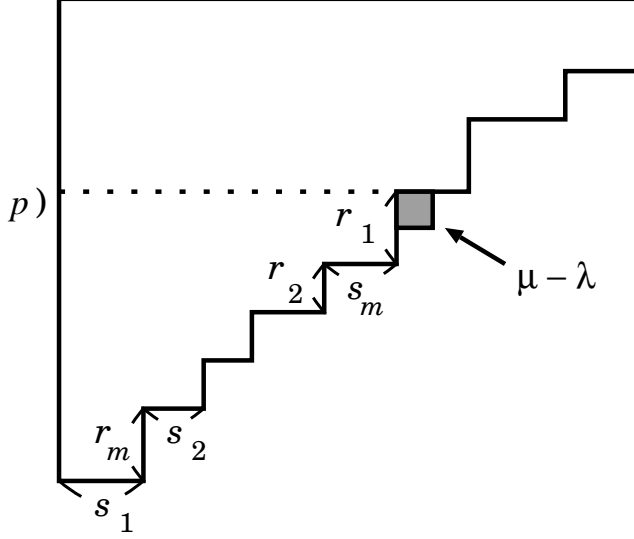


Figure 1: Young diagram of λ and μ

Calculating the ratio $\langle J_\mu^{(\beta)}, J_\mu^{(\beta)} \rangle_J^{(\beta)} / \langle J_\lambda^{(\beta)}, J_\lambda^{(\beta)} \rangle_J^{(\beta)}$ by using (4.4) or (4.5), one can show that both cases reduce to

$$\begin{aligned}
\frac{\langle J_\mu^{(\beta)}, J_\mu^{(\beta)} \rangle_J^{(\beta)}}{\langle J_\lambda^{(\beta)}, J_\lambda^{(\beta)} \rangle_J^{(\beta)}} &= \prod_{i=1}^{p-1} \frac{\lambda_i - \lambda_p + \beta(p-i)}{\lambda_i - \lambda_p + \beta(p-i-1)} \cdot \frac{\lambda_i - \lambda_p - 1 + \beta(p-i)}{\lambda_i - \lambda_p - 1 + \beta(p-i-1)} \\
&\times \frac{s_m + 1 + \beta(r_1 - 1)}{1 + \beta(r_1 - 1)} \cdots \frac{s_m + \cdots + s_1 + 1 + \beta(r_1 + \cdots + r_m - 1)}{s_m + \cdots + s_2 + 1 + \beta(r_1 + \cdots + r_m - 1)} \\
&\times \frac{\beta r_1}{s_m + \beta r_1} \cdot \frac{s_m + \beta(r_1 + r_2)}{s_m + s_{m-1} + \beta(r_1 + r_2)} \cdots \frac{s_m + \cdots + s_2 + \beta(r_1 + \cdots + r_m)}{s_m + \cdots + s_1 + \beta(r_1 + \cdots + r_m)} \\
&\times \frac{s_m + \cdots + s_1 + \beta(N - p + 1)}{s_m + \cdots + s_1 + 1 + \beta(N - p)} \cdot \frac{1}{\beta}.
\end{aligned}$$

On the other hand, if we consider the simplest case $\lambda = \phi$, both (4.4) and (4.5) reduce to $\langle 1, 1 \rangle_J^{(\beta)} = (\beta N)! / (\beta!)^N$. Hence, by induction, we conclude that (4.4) and (4.5) are equivalent for all λ .

The Hermite and Laguerre cases can be proved in the similar fashion.

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